



# Australian Bureau of Statistics

## **1364.0.15.003 - Modellers' Database (Reissue), Mar 2005**

Previous ISSUE Released at 11:30 AM (CANBERRA TIME) 20/07/2005

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## Summary

### About this Release

#### **ABOUT THIS RELEASE**

Related to: 1364.0.15.001

The Modellers' Database consists of over 500 quarterly times series constructed from the NIF and TRYM econometric models. They are useful to economists, econometricians, financial analysts and students. The database covers national accounts, banking and investment, price indexes, interest rates, world data, population and labour statistics and wage and tax rates. Some of the time series are published elsewhere by ABS while others are specifically constructed for the TRYM and NIF models. For most series the data span is between 20 and 25 years.

See 1364.0.15.001.

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## Explanatory Notes

### **Time Series Spreadsheet (forthcoming changes) (I-Note) - Time Series Spreadsheet**

20th July 2005

The database has been re-released in order to address problems stemming from incorrect stock variables - at the unpublished primary level- this led to subsequent miscalculations in more widely used published series.

Also, upward and downward revisions during the 1970s, created unexpected properties in some ratios used in back casting, particularly KSFM.

Due to the nature of the Treasury Model Database, these issues have resulted in revisions across the database more widely.

Changes are made to the following series.

Table 20. TRYM Financial Flows - Seasonally Adjusted (\$ million)

BGPZ Borrowing from Private Sector : Government  
BPSBRZ Net Public Sector Borrowing Requirement

**Table 26. TRYM Capital Stock - Seasonally Adjusted (Chain Volume Measure)**

KSFM Farm & Public Authority  
KSN Stock of Inventories

**Table 29. TRYM Prices - Seasonally Adjusted (Chain Volume Index)**

PSNN Non-Commodity Stock-Building

**Table 30. TRYM Dummy Variables & Time Trends (Number)**

QMIN Mining Booms

**Table 31. TRYM Rates (Percent)**

RVAST Vacancy Rate when RNU equals the NAIRU

**Table 32. TRYM Stock Building - Seasonally Adjusted (Chain Volume Measure)**

SFM Farm & Public Authority  
SNN Non-Farm

**Table 33. TRYM Financial Stocks - Original (\$ million)**

VDGPZ Government Debt : Held by Private Sector

**Table 36. TRYM Ratios (Ratio)**

XRDGOF VDGOZF to Nominal GDP  
XRDGP VDGPZ to Nominal GDP  
XRGRNEC Government Revenue nec to GDP  
XRPKSN Price of Non Farm Stocks Level to Price of Weighted Demand  
XRPSFM Price of Farm Stock Building to Price of Commodity Exports  
XRPSNN Price of Non Farm Stock Building to Price of Weighted Demand  
XRSPE Public Sector Farm to Total Farm Stock Building  
XRVDGT Government Debt to GDP

**Table 38 : TRYM Miscellaneous - Seasonally Adjusted (Ratio)**

GRC Steady State Growth in Consumption (Percent)  
RVDGT Public Debt to GDP

**Table 54: TRYM Experimental Data - Stocks and Inventories**

SSD Stock Building, Distributional Services industry (cvm \$m 98/99)  
KSSD Stock of inventories, distributional services (cvm \$m 98/99)  
KSSDZ Stock of inventories, distributional services (current prices)

13th. July 2005

To: Our Subscribers

ABS is contemplating reducing the number of NIF series currently included in Table 1 to Table 19 in order to focus attention on producing a smaller number of higher quality statistical series. Initial consultation with some key clients has indicated their main needs for research and analysis can be met by 29 of the current 186 series. These are listed below. Your comments are sought on how well this reduced number of series would meet your uses of the Modellers' Database.

NIF Series	Description	Table
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VNEQ.AC_DEDW\$	Deductions from Gross Rent (Seasonally Adjusted)	(Table 4) NIF Depreciation & Deductions - Original (\$ million)
VNEQ.AC_IPU\$	Unincorporated Trading Enterprises	(Table 5) NIF Interest Payments - Seasonally Adjusted (\$ million)
VNEQ.AC_SVAC\$	Stock Valuation Adjustment : Corporate	(Table 8) NIF Increases in Stocks - Seasonally Adjusted (\$ million)
VNEQ.AC_TIT\$	Indirect Taxes : Total	(Table 15) NIF Taxes & Transfers - Seasonally Adjusted (\$ million)
VNEQ.AC_TPD\$	Net Income Taxes Paid : Persons	(Table 15) NIF Taxes & Transfers - Seasonally Adjusted (\$ million)
VNEQ.AC_TSB\$	Gross Subsidies	(Table 15) NIF Taxes & Transfers - Seasonally Adjusted (\$ million)
VNEQ.AC_WAR\$	Average Earnings : Non-Farm Wage & Salary Earners (\$/wk)	(Table 19) NIF Miscellaneous - Seasonally Adjusted
VNEQ.AC_YDPC\$	Net Dividends Paid in Australia by Corp Trading Ents	(Table 16) NIF Incomes - Seasonally Adjusted (\$ million)
VNEQ.AC_YDRP\$	Dividends Received by Persons	(Table 16) NIF Incomes - Seasonally Adjusted (\$ million)
VNEQ.AC_YDW\$	Dwellings Rent Received by Persons	(Table 16) NIF Incomes - Seasonally Adjusted (\$ million)
VNEQ.AN_NFE	Farm Employment	(Table 10) NIF Labour Market - Seasonally Adjusted ('000)
VNEQ.AN_NHT	Average Weekly Hours : total (hours)	(Table 19) NIF Miscellaneous - Seasonally Adjusted
VNEQ.AN_NHW	Average Weekly Hours : Wage & Salary Earners (hours)	(Table 19) NIF Miscellaneous - Seasonally Adjusted
VNEQ.AN_NNE	Non-Farm Employment	(Table 10) NIF Labour Market - Seasonally Adjusted ('000)
VNEQ.AN_NNS	Non-Farm Employers & Self Employed	(Table 10) NIF Labour Market - Seasonally Adjusted ('000)
VNEQ.AN_NNW	Non-Farm Civilian Wage & Salary Earners	(Table 10) NIF Labour Market - Seasonally Adjusted ('000)
VNEQ.UC_DC\$	Corporate Trading Enterprises	(Table 4) NIF Depreciation & Deductions - Original (\$ million)

VNEQ.UC_DDW\$	Dwellings Owned by Persons	(Table 4) NIF Depreciation & Deductions - Original (\$ million)
VNEQ.UC_DFIN\$	Private Financial Enterprises	(Table 4) NIF Depreciation & Deductions - Original (\$ million)
VNEQ.UC_DFU\$	Farm Unincorporated Trading Enterprises	(Table 4) NIF Depreciation & Deductions - Original (\$ million)
VNEQ.UC_DU\$	Non-farm Unincorporated Trading Enterprises	(Table 4) NIF Depreciation & Deductions - Original (\$ million)
VNEQ.UC_IPC\$	Corporate Trading Enterprises (Seasonally Adjusted)	(Table 4) NIF Depreciation & Deductions - Original (\$ million)
VNEQ.UI90_PCONF	World Consumption (original) - Ratio	(Table 11) NIF Implicit Price Deflators - Seasonally Adjusted
VNEQ.UK81_TUBR	Weighted Average Unemployment Benefit (original)	(Table 15) NIF Taxes & Transfers - Seasonally Adjusted (\$ million)
VNEQ.UN_NDF	Defence Personnel (original)	(Table 10) NIF Labour Market - Seasonally Adjusted ('000)
VNEQ.UN_NPOP	Population (original)	(Table 10) NIF Labour Market - Seasonally Adjusted ('000)
VNEQ.UN_RPR	Payroll Tax Rate	(Table 13) NIF Tax Rates - Original (percent)
VNEQ.UN_RSM	Savings Bank Mortgages	(Table 12) NIF Interest Rates - Original (Percent)
VNEQ.UN_RTC	Corporate Trading Enterprises	(Table 13) NIF Tax Rates - Original (percent)

If you have any concerns regarding the upcoming changes, please email me at [valentin.valdez@abs.gov.au](mailto:valentin.valdez@abs.gov.au) on or before July 20, 2005.

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IDENTIFIER	DESCRIPTION	UNITS	DECIMAL	COMMENTS
<b>Additions</b>	<b>No changes made</b>			
<b>Deletions</b>	<b>Deletions might be made in the next quarter after consultation with subscribers.</b>			<b>Major changes in NIF series soon. Affected Tables will be Table 1 to</b>

	<b>Client feedback is needed on or before July 20,2005.</b>			<b>Table 19</b>
<b>Changes</b>	<b>Changes might be made in the next quarter after consultation with subscribers.</b> <b>Client feedback is needed on or before July 20,2005.</b>  <b>Please see note above for series that has data revisions</b>			<b>Major changes in NIF series soon.</b> <b>Affected Tables will be Table 1 to Table 19</b>
<b>Note:</b>				

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